

VLADIMIR N. SOKOLOV

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EDUCATION

- Ph.D., Economics, University of Notre Dame, Indiana, USA, 2006
- M.A., Economics, University of Notre Dame, Indiana, USA, 2001
- B.A., Economics, Volgograd State Technical University, Volgograd, Russia, 1997, Red Diploma

ACADEMIC POSITIONS

- Associate Professor, International College of Economics and Finance, NRU-HSE, Moscow, 2017 - present
- Head of the International Laboratory of Financial Economics (LFE), NRU-HSE, Moscow, 2017 - present
- Assistant Professor, International College of Economics and Finance, NRU-HSE, Moscow, 2006 - 2017
- Senior Research Fellow, International Laboratory of Financial Economics, ICEF, Moscow, 2010 – 2017

VISITING POSITIONS

- Visiting Researcher, Bank of Finland Institute for Economies in Transition (BOFIT), Helsinki,
Spring 2016; Spring 2015; Summer 2012; Fall 2009

PUBLICATIONS

1. “Bank Capital and Liquidity Creation: Evidence from the Russian Experience” with Aleksei Gorodilov, *Applied Econometrics*, 2023 (Accepted)
2. “Regional Inflation, Banking Integration and Dollarization” with Martin Brown and Ralph De Haas, *Review of Finance*, 2018 (22), p. 2073-2108, DOI information: <https://doi.org/10.1093/rof/rfx021>
3. “The Real Effects of Financial Constraints: Evidence from a Debt Subsidization Program Targeted at Strategic Firms” with Yulia Davydova, *Journal of Empirical Finance*, 2014 (29), p. 247-265, DOI information: <https://doi.org/10.1016/j.jempfin.2014.07.006>

4. "Bi-currency versus Single-currency Targeting: Lessons from the Russian Experience," *Review of International Economics*, 2012 (20), 2012, p. 707-722, DOI information: 10.1111/j.1467-9396.2012.01048.x
5. "Linkages between Exchange Rate Policy and Macroeconomic Performance," with Mark N. and Lee B.J., *Pacific Economic Review* 16(4), 2011, p. 395-420 (lead article), DOI information: 10.1111/j.1468-0106.2011.00556.x
6. "The Impact of Central Bank Liquidity Infusions on Banks with High Level of Foreign Borrowing during the Crisis," *Journal of New Economic Association* 1(13), 2012 (in Russian).
7. "Causes and Lessons of the Past Economic Crises in the US: The Great Depression of the 1930s and The Economic Recession of the 1970s," *Economic Policy* 6, 2009 (in Russian).
8. "The Central Bank of Russia Exchange Rate Policy and Interest Rates: Uncovered and Covered Parities," with Gurvich E. and Ulukaev A., *Journal of New Economic Association* 1(1), 2009 (in Russian).
9. "The Real Exchange Rate Dynamics in Russia: Testing the Balassa-Samuelson Effect," with Gurvich E. and Ulukaev A., *Voprosy Ekonomiki* 7, 2008 (in Russian).
10. "The Intertemporal Choice in Macroeconomic policy: Edmund Phelps' Contribution to Economic Thought," *The Economic Journal of HSE* 11, 2007 (in Russian).

WORKING PAPERS

1. "The Economic Impact of Payment System Stress: Evidence from Russia" joint with Dmitry Livdan (University of California, Berkeley) and Norman Schuerhoff (HEC Lausanne)
2. "Dissecting Gravity: From Customs Forms to Country-Level Trade Flows", joint with Dmitry Livdan (University of California, Berkeley) and Amir Yaron (University of Pennsylvania)
3. "Bond Funds During the Sovereign Debt Crisis" joint with Amir Khairutdinov (ICEF, HSE)
4. "Bank Runs and Media Freedom: What You Don't Know Won't Hurt You?" with Alexander Benov (HSE University) and Maria Semenova (HSE University)
5. "Retail Depositor Strategies in Russian Regions during the COVID-19 Shock: Whether to Withdraw and Why?" with Polina Popova (HSE University) and Maria Semenova (HSE University)

6. “Banks' Performance After a Policy Rate Shock: The Role of Interest Rate Sensitivity” joint with Alexey Gorodilov (ICEF, HSE)
7. “Political Influence, Firm Performance and Survival”, joint with Laura Solanko (Bank of Finland), (Best XVII HSE Moscow April International Academic Conference Paper), R&R

CONFERENCE PRESENTATIONS AND SEMINARS

- 2023:** American Finance Association Annual Meeting (AFA) in New Orleans; 12th International Conference of the Financial Engineering and Banking Society (Chania); 24th April International HSE Conference (Moscow); Modern Econometric Tools and Applications META2023 (Nizhny Novgorod)
- 2022:** 49th Annual Meeting of the European Finance Association (Barcelona); 23^d April International HSE Conference (Moscow); Modern Econometric Tools and Applications META2022 (Nizhny Novgorod)
- 2021:** 10th Economics of Payments conference (Helsinki); iCare9 International Conference on Applied Research in Economics (Perm); IFABS “Financial System(s) of Tomorrow” (Oxford); Modern Econometric Tools and Applications META2021 (Nizhny Novgorod)
- 2020:** Modern Econometric Tools and Applications META2020 (Nizhny Novgorod)
- 2019:** Northwestern-Duke Tenth Annual Workshop on Research Design for Causal Inference, Duke University (USA); 2nd Workshop in Financial Economics (Moscow); 8th International Moscow Finance Conference (Moscow); 9th CInST Banking Workshop (Moscow).
- 2018:** European Summer Symposium in Financial Markets in Gerzensee; University of Marseille Research Seminar (Marseille)
- 2017:** American Economic Association Annual Meeting (AEA) in Chicago; Annual Meeting of the Association of Comparative Economic Studies (ACES) in Chicago; FMA European conference in Lisbon; 6th Industrial Organization and Spatial Economics Conference in St. Petersburg; European Meeting of the Econometric Society (ES) in Lisbon, XVIII HSE Moscow April International Academic Conference; iCare 5 Perm.
- 2016:** Annual Meeting of the Association of Comparative Economic Studies (ACES) in San Francisco; IFABS 2016 Barcelona; FEBS 2016 Malaga, 4th Moscow Finance Conference; Bank of Finland; XVII HSE Moscow April International Academic Conference; 6th CInSt Banking Workshop in Moscow.

PROFESSIONAL ACTIVITIES AND SERVICE

Refereeing: *Journal of Empirical Finance, Journal of Banking and Finance, Journal of Financial Stability, Journal of Development Economics, Journal of Applied Econometrics, Economic Modelling, Eurasian Economic Review, Comparative Economic Studies, Emerging Markets Finance and Trade, Journal of New Economic Association, The Economic Journal of HSE, Czech Journal of Economics and Finance.*

Organizing Committees:

Moscow Finance Conference, Head of the Organizing Committee 2017-2023

CInSt Banking Workshop “Banking in Emerging Markets: Challenges and Opportunities”, 2011-2022

Academic Committees:

ICEF Executive International Academic Committee, 2022-Present

ICEF Tenure Stream Recruiting Committee, 2017-Present

HSE University Student Research Evaluation Committee, 2015-Present

SUPERVISION OF STUDENTS’ RESEARCH

Doctoral Students

2023 - Sergey Gurov (HSE University) - internal examiner

2021 - Ella Khromova (HSE University) - committee member

2018 - Elena Sudyko (University of Marseille) - committee member

Non-Doctoral Students

In 2020, 2021, 2022 and 2023 papers written under my supervision were among winners in the HSE Student Research Paper Competition. In these years papers got 1st, 2nd and 3rd prizes in the field of Finance.

HEAD of the INTERNATIONAL LABORATORY OF FINANCIAL ECONOMICS

I have been heading the lab since 2017. Every year our research fellows on average publish 2 papers in the leading Finance and Economics journals. Every year we employ and supervise 7-10 students who work as research assistants and gain academic research skills and experience.